

FIG. 1

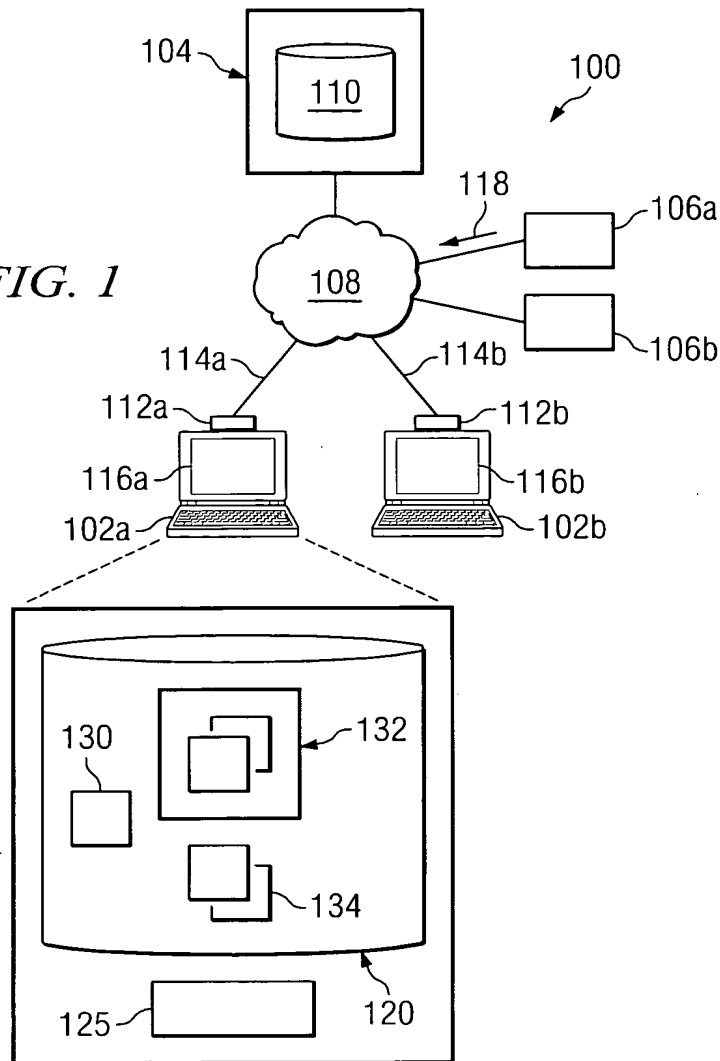


FIG. 2B

FIG. 2B

2Y	205	99.256- 99.26	38x24	19	16 [^]
1.25 05/05	◇	◇		10	5 [^]
99.256 ↓		99.25+ - 99.262	5x5	8	2
L99.26		99.252- 99.26+	5x10	1	1
OLD ▶ 1.62 04/05	◇	100.182-100.186	15x15		
ROL ▶ 405/2Y		100.18+ -100.185	15x5	g2.87/	p3.08
2BK ▶ 1.62 03/05		100.19 -100.19+	10x10		
CUR ▶ 02Y/3Y	215				
BAS ▶ 2Y/U03 EDB					
CTD ▶ 305/JUN 03					
FUT ▶ 2Y Sep 03		108017- 108020	1x25		

Now available for download - Please click here for further details...

CAD	BMK	TII	Agencies	FX	FX Options	FXSpot 11	FXSpt 12	MAD CAT
	Symbol	Bid Size	Market	Ask Size	Last Price	Description		
▶	CF_EURJPY_SPOT					Major Crosses - Deliverable::CF_EURJPY_SPOT		
▶	CF_EURJPY_SP+1					Major Crosses - Deliverable::CF_EURJPY_SP+1		
▶	CF_EURGBP_SPOT					Major Crosses - Deliverable::CF_EURGBP_SPOT		

2 Year	Olds	Swaps	tjones	Expert	5 Year	Olds	Swaps	tjones	Expert
1				6	2				12
1.750 12/04	100.002-100.00+	6x1			3.000 11/07	99.266- 99.27	12x15		15
L100.00	99.312-100.006	1x3			L99.24	99.26+-	45x		
1-1 2.000 11/04					2-1 3.250 08/07	101.07 + -101.08+	5x5		
1-2 usg-102Y/2Y					2-2 usg-105Y/5Y				
1-3 2Y Mar 03					2-3 5Y Mar 03				
10 Year	Olds	Swaps	tjones	Expert	30 Year	Olds	Swaps	tjones	Expert
3				5	4				1
4.000 11/12	99.12 HIT 1	0x5 -99.12+			5.375 02/31	105.19 -105.23	1x10		
L99.00	99.11 +- -99.13	2x3			L105.16	105.03 -	5x		
3-1 4.375 08/12					4-1 6.250 05/30	116.01 -116.09+	1x1		
3-2 usg-110Y/10	102.01+-	58x			4-2 usg-130Y/30				
3-3 10Y Mar 03					4-3 30Y Mar 03				

Mid Bonds (CAND3)	TBills (CAND1)	Composite Treasuries Swaps Agencies	[2] 2 Year
Canadian Live Mkts	Treasury Comparison	FX Options 90: (AM)	
FX Options (LNDC90 - All Markets)			
EUR/USD	USD/JPY	EUR/JPY	
1W	1W	1W	
2W	2W	2W	

Active Orders	Trade History	Market History	Status
Status	Type	Size	Description
			Price/Rate
			Time
			Comments
			Trade Ref#

By: Philip S. Langridge

FIG. 2C

3/6

FIG. 2C

3/6

134

210

2Y

1.25 05/05

205

◇

99.256- 99.26

◇

38x24

19

16^

10

5^

8

2

1

1

99.256 ↓

99.25+ - 99.262

5x5

L99.26

99.252- 99.26+

5x10

OLD ▽ 1.62 04/05

◇

100.182-100.186

◇

15x15

100.180-100.19

5x1

◇

100.172-100.19+

◇

15x10

ROL ▷ 405/2Y

100.18+ -100.185

15x5

g2.87/

p3.08

2BK ▷ 1.62 03/05

100.19 -100.19+

10x10

CUR ▷ 02Y/3Y

BAS ▷ 2Y/U03 EDB

215

CTD ▷ 305/JUN 03

FUT ▶ 2Y Sep 03

108017- 108020

1x25

FIG. 3A

FIG. 3A

134

2Y				19	16^
▶ 1.25 05/05	◇	99.256- 99.26	◇	38x24	10 5^
99.256 ↓		99.25+ - 99.262		5x5	8 2
L99.26		99.252- 99.26+		5x10	1 1
OLD	1.62 04/05	◇	100.182-100.186	◇	15x15
ROL	405/2Y		100.18+ -100.185		15x5 g2.87/ p3.08
2BK	1.62 03/05		100.19 -100.19+		10x10
CUR	02Y/3Y				
BAS	2Y/U03 EDB				
CTD	305/JUN 03				
FUT ▶	2Y Sep 03		108017- 108020		1x25

FIG. 3B

FIG. 3B

134

2Y				19	16^
► 1.25 05/05 ◊	99.256- 99.26 ◊	38x24		10	5^
99.256 ↓	99.25+- 99.262	5x5		8	2
L99.26	99.252- 99.26+	5x10		1	1
OLD	1.62 04/05 ◊	15x15			
ROL	405/2Y	15x5	g2.87/	p3.08	
2BK	1.62 03/05	10x10			
CUR	02Y/3Y				
BAS	2Y/U03 EDB				
CTD	305/JUN 03				
FUT	► 2Y Sep 03	1x25			
	Font				
	Quad Layout				
	✓ US Treasuries (Benchmarks)				
	US Treasuries (Specific)				
	US Treasuries				
	Change Instrument				

By: Philip S. Langridge

4/6

FIG. 3C

134

2Y	1.25 05/05 ◇	99.256- 99.26 ◇	38x24	19	16^
	99.256 ↓	99.25 +- 99.262	5x5	10	5^
	L99.26	99.252- 99.26+	5x10	8	2
				1	1

OLD	1.62 04/05 ◇	100.182-100.186 ◇	
ROL	405/2Y	100.18 +-100.185	
2BK	1.62 03/05	100.19 -100.19+	
CUR	02Y/3Y		
BAS	2Y/U03 EDB		
CTD	305/JUN 03		
FUT	2Y Sep 03	108017- 108020	

2 YEAR OLDS		
	Name	Description
<input type="checkbox"/>	usg-102Y	1.625 4/05
<input checked="" type="checkbox"/>	usg-202Y	1.625 3/05
<input type="checkbox"/>	usg-302Y	1.500 2/05
<input type="checkbox"/>	usg-402Y	1.625 1/05
<input type="checkbox"/>	usg-502Y	1.750 12/04
<input type="checkbox"/>	usg-602Y	2.000 11/04
<input type="checkbox"/>	usg-702Y	2.125 10/04
<input type="checkbox"/>	usg-802Y	1.875 9/04
<input type="checkbox"/>	usg-902Y	2.125 8/04
SELECT		CANCEL

134

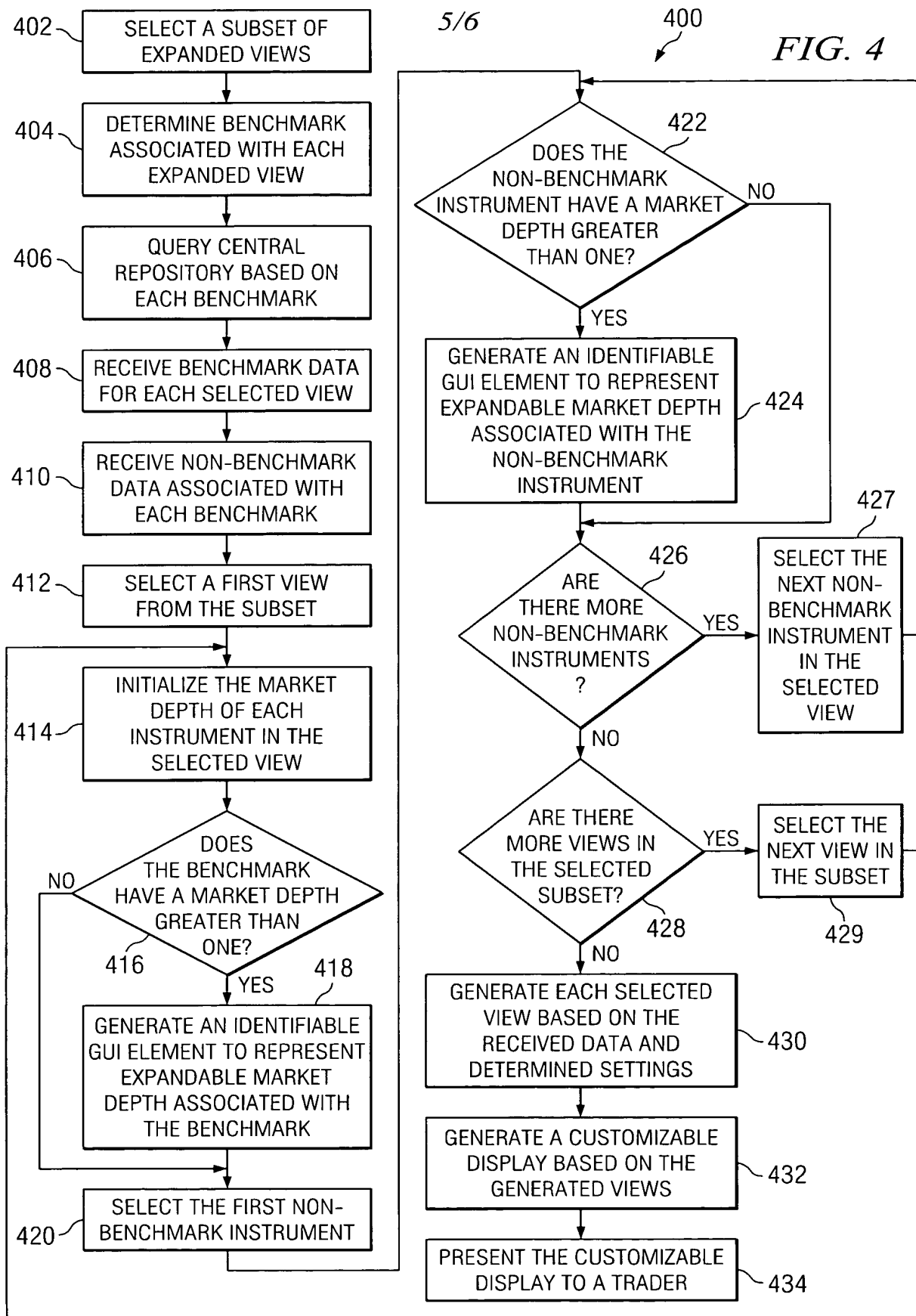
FIG. 3D

134

2Y	1.25 05/05 ◇	99.256- 99.26 ◇	38x24	19	16^
	99.256 ↓	99.25 +- 99.262	5x5	10	5^
	L99.26	99.252- 99.26+	5x10	8	2
				1	1

OLD	1.62 03/05	100.19-100.19+	15x15	
ROL	405/2Y	100.18 +-100.185	15x5	g2.87/ p3.08
2BK	1.62 03/05	100.19 -100.19+	10x10	
CUR	02Y/3Y			
BAS	2Y/U03 EDB			
CTD	305/JUN 03			
FUT	2Y Sep 03	108017- 108020	1x25	

By: Philip S. Langridge

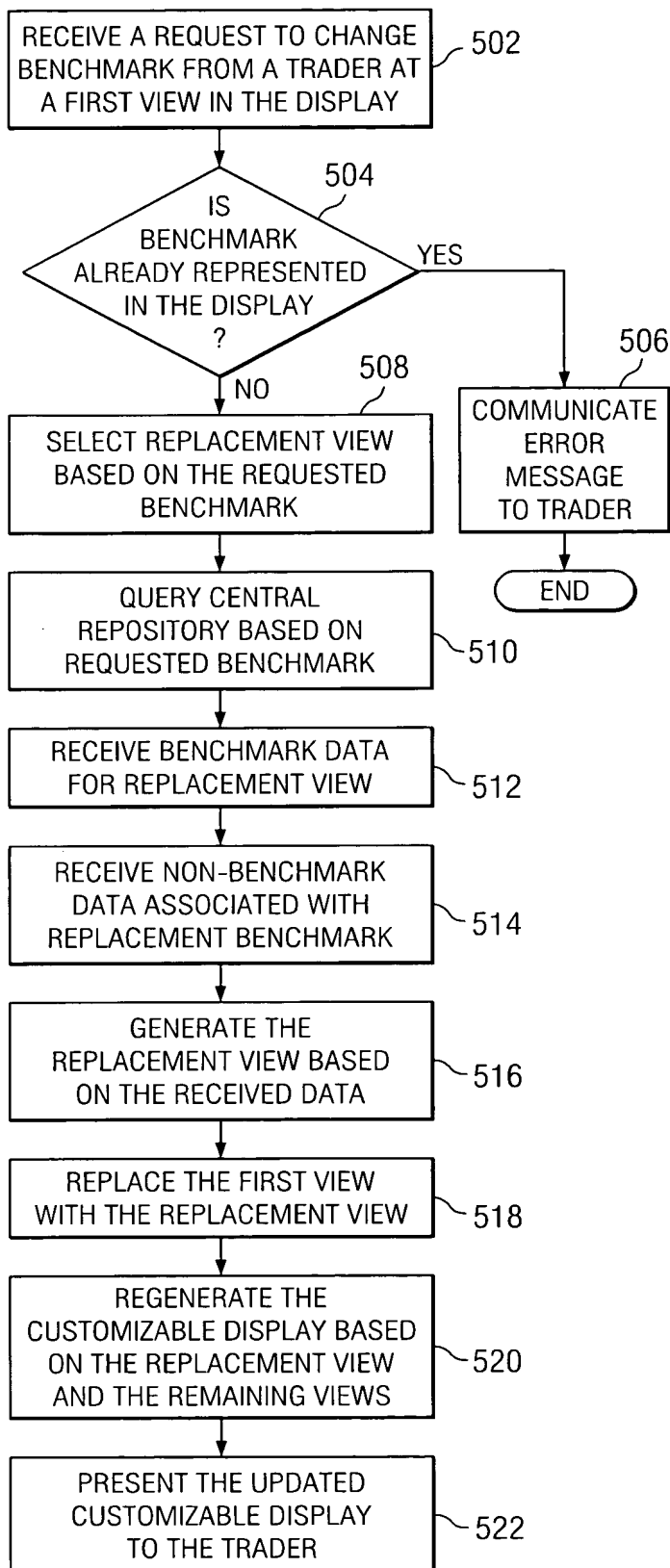


By: Philip S. Langridge

6/6

500

FIG. 5A



550

FIG. 5B

